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# Quantitative Risk Assessment System Overview

March, 2004  
College Park, Maryland

# Introduction to Risk Analysis

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- Determine potential undesirable consequences associated with use of systems and processes
- Identify ways that such consequences could materialize
- Estimate the likelihood (e.g., probability) of such events
- Provide input to decision makers on optimal strategies to reduce the levels of risk

# Definition of Risk

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- Risk is usually associated with the **uncertainty** and **undesirability** of a potential situation or event
- In order to have a risk situation, both elements must be present

**Risk = Uncertainty and Undesirability**

**Risk = Likelihood and Severity**

# Risk Assessment

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- Risk assessment is the process of providing answer to four basic questions:
  1. What can go wrong?
  2. What are the consequences?
  3. How frequently might they happen?
  4. How confident are we about our answer to the above questions?
- Answering these questions could be simple or require a significant amount of analysis and modeling.

# Risk Management

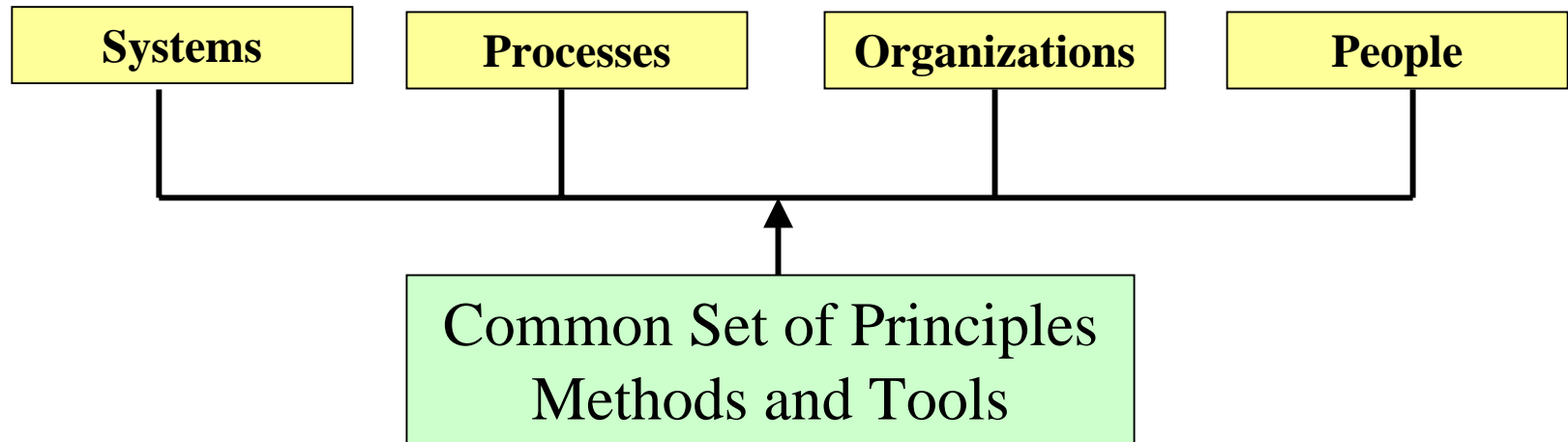
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Managing risk requires answers to the following questions:

1. What can be done:
  - to prevent/avoid risk?
  - to mitigate risk?
  - to detect/notify of risk?
2. How much will it cost?
3. How efficient is it?

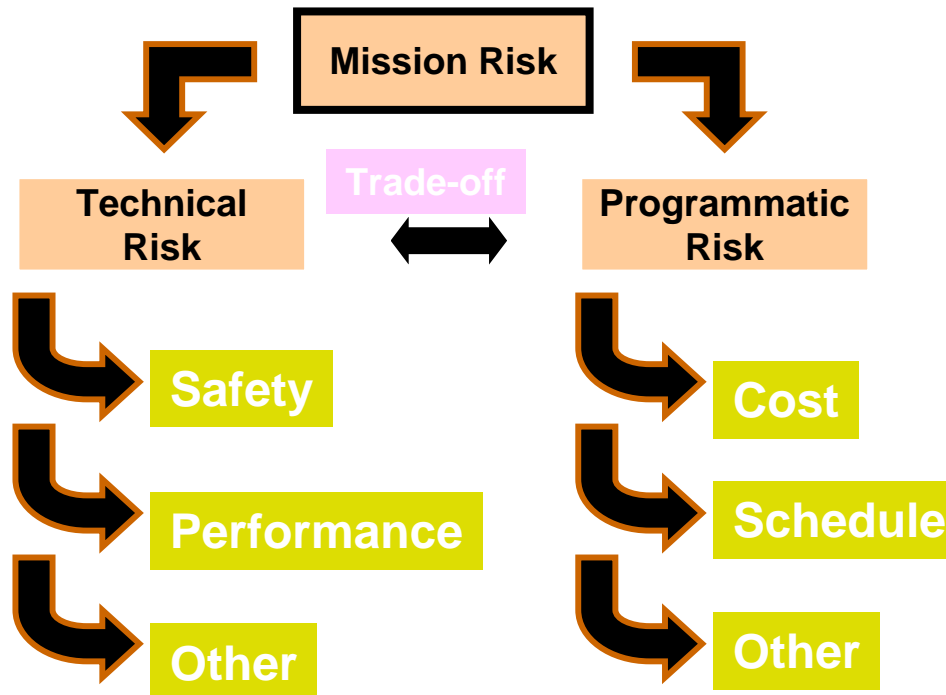
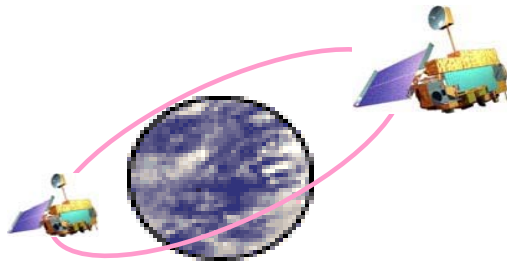
# Domains of Application

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# NASA Risk Management Perspective

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# QRAS Overview

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- Quantitative Risk Assessment System (QRAS)
- A software tool for quantitative risk assessment
- QRAS can be used to:
  - Build and Manage a Risk Model
  - Develop a Quantitative Measure of Risk
  - Answer Risk Management Questions



# A Brief History

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- Development at UMD Commissioned by NASA in 1996
- Version 1 and completed in 1997
- An application to Space Shuttle PRA was completed in 1997 by various NASA centers
- In 2001 Version 1.7 was released for beta testing by NASA. Space Station PRA model was used for that purpose
- In 2003 NASA and UMD gave commercialization license to Item Software

# QRAS Design Philosophy

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- Address large scale PRA models needs such as NASA space shuttle model
- Use leading edge, proven, technology in risk analysis
- Bridge the communication and skill gap between risk analysts, system designers, operators, and decision makers

# Classical PRA Methodology

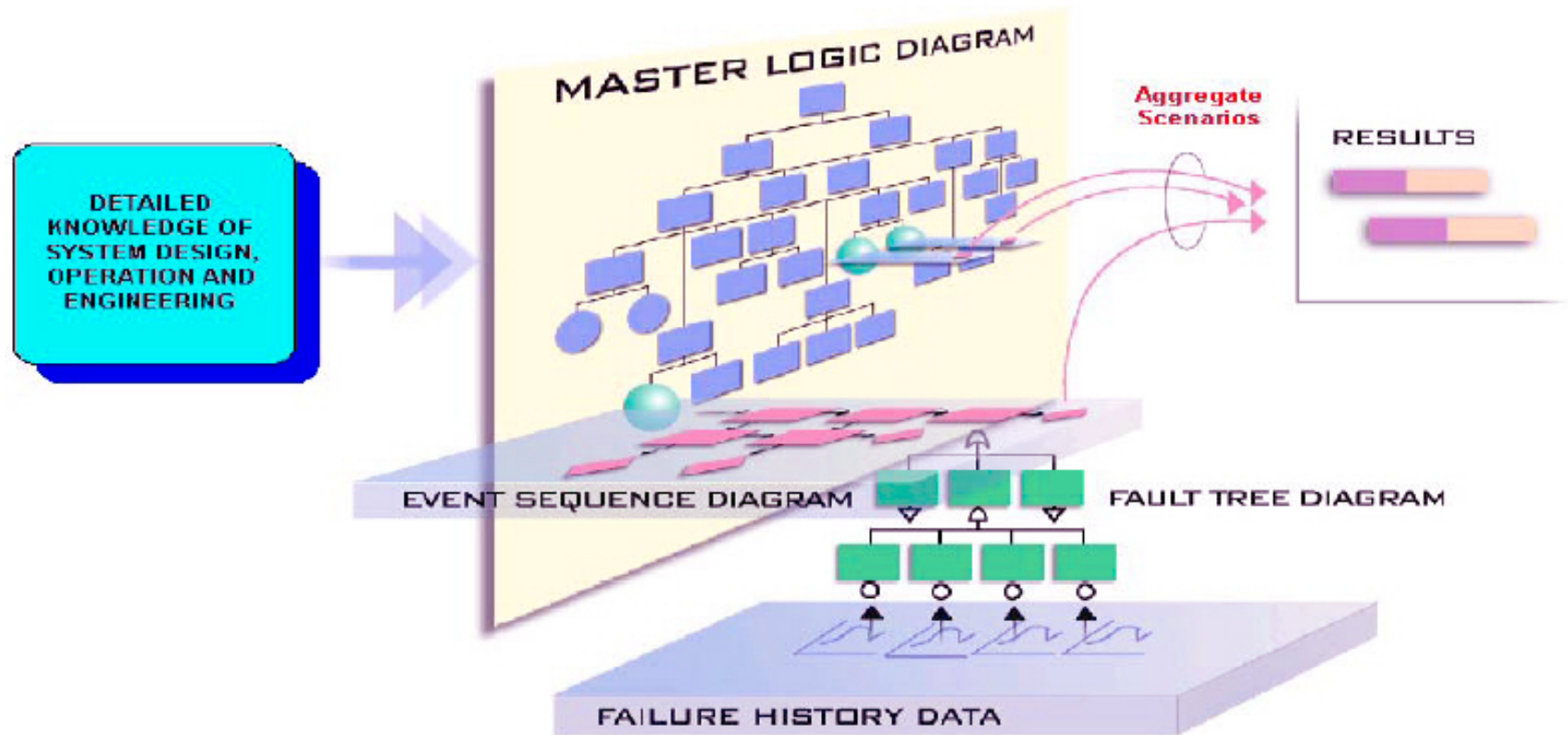
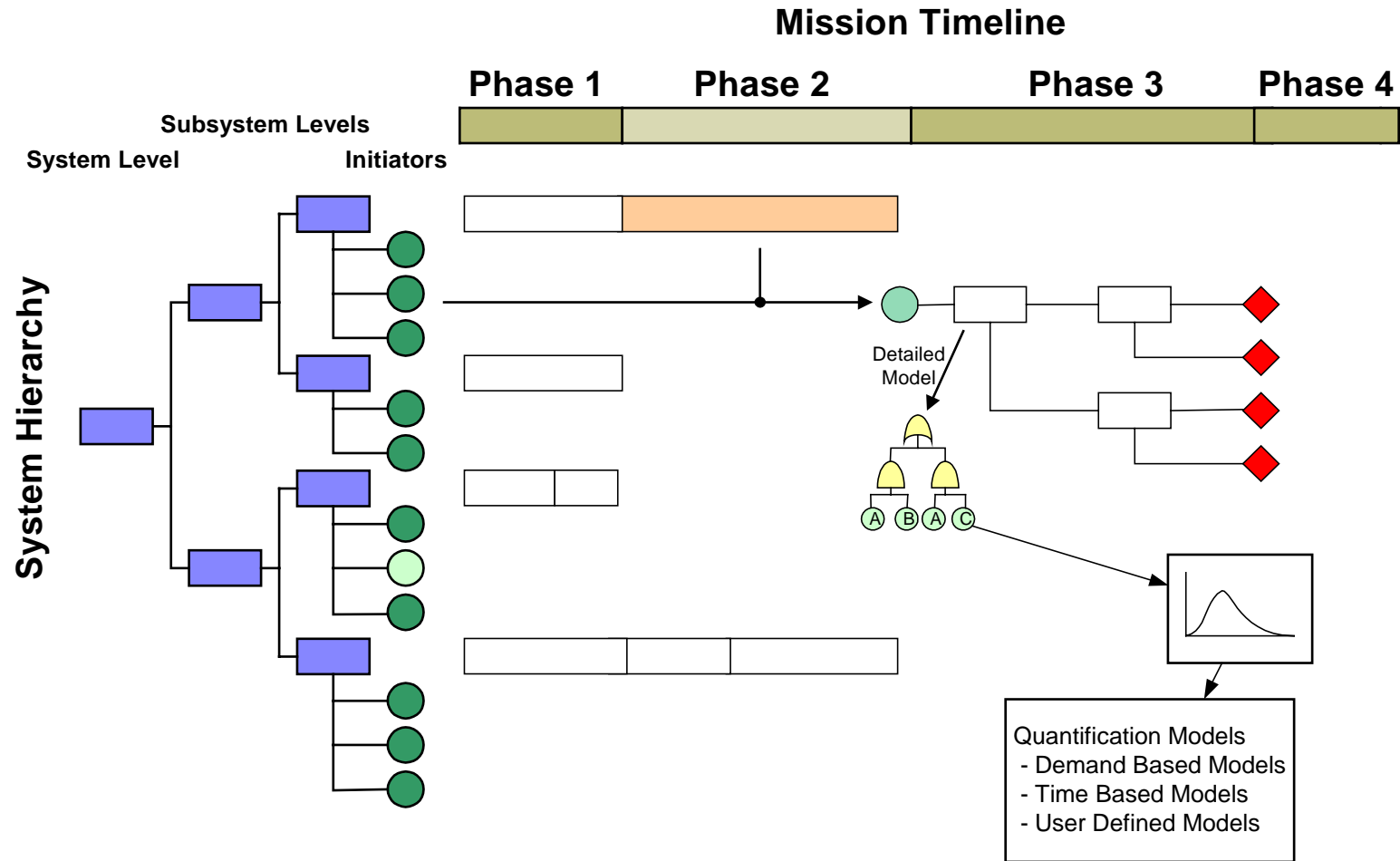


Figure originally composed by Futron Corp.

# PRA Model Building with QRAS



# QRAS Analysis Capabilities

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- Risk Quantification, Point Estimate and Uncertainty
- Automatic Generation of Event Trees from Event Sequence Diagrams
- Risk Contributor and “What-if” Analyses
- Comprehensive Merge Capability

# Creating System Hierarchy

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- The System Hierarchy Manager is used to breakdown the system into various levels.
  - Root Level: Represents the system itself.
  - Elements: First level of decomposition. Represents high level functions or collection of subsystems.
  - Subsystems: Further detailed level. User can have any level of indentation defined by subsystems.

# Creating System Hierarchy cont...

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- Initiating Events: Represent the lowest level of hierarchy. These are the failure modes of equipments, hazards associated with equipments or effects of external events (like fire etc).

# Mission Timelines and OTIs

**QRAS - SpaceShuttle98 - [Mission Timeline]**

File Edit Hierarchy Mission Timeline Failure Mode Quantification Event Sequence Diagram Analysis Sensitivity Analysis Tool Box Projects Help

Space Shuttle 98

- Orbiter
  - Main Propulsion System
    - Failure of Required Function**
      - MPS H2 Feed System Valve Closes During
      - MPS O2 Feed System Valve Closes During
      - MPS O2 Prevalve Fails to Close at MECO
      - MPS Discon Vlv (17") Fails to Close At ETS
      - MPS Discon Vlv (17") Fails to Close-Bad In
      - MPS Feed System Valves Closes During A
      - MPS Inboard H2 Fill/Drain Valve Opens Du
      - MPS Inboard O2 Fill/Drain Valve Opens Du
  - Off-Nominal Events
    - MPS He Loss, Pneumatic, Leads to Aft Ove
    - MPS He Loss, Pneumatic, No Aft Overpres
    - MPS He Loss, Right Engine, Leads to Aft O
    - MPS He Loss, Right Engine, No Aft Overpre
    - MPS He Loss, Center Engine, Leads to Aft
    - MPS He Loss, Center Engine, No Aft Overp
    - MPS He Loss, Left Engine, Leads to Aft Ove
    - MPS He Loss, Left Engine, No Aft Overpres
    - MPS He Leak, Prop Prepress, Leads to Aft
    - MPS H2 Leak
    - MPS O2 Leak
    - MPS N2 Leak
    - MPS Uncontained Engine Damage
    - MPS Feed System Contamination
    - MPS Gaseous O2 System Contamination
    - MPS External Tank Gaseous O2 Press Not
    - MPS Propellant Line Overpress
- Orbital Maneuvering System
  - OMS/RCS Common
    - Fuel Leak in Crossfeed Line
  - Right OMS
    - ROMS Helium Leak
    - ROMS Helium Check Valve Blockage
    - ROMS Nitrogen Tank Leak
    - ROMS Fuel Leak into Right Pod
    - ROMS Pad Failure
    - ROMS Engine Burnthrough
    - ROMS Gimbal Structure Failure
    - ROMS Engine Restricted Flow
  - Left OMS
    - LOMS Helium Leak
    - LOMS Helium Check Valve Blockage
    - LOMS Nitrogen Tank Leak
    - LOMS Fuel Leak into Left Pod
    - LOMS Pad Failure
    - LOMS Engine Burnthrough
    - LOMS Gimbal Structure Failure
    - LOMS Engine Restricted Flow

Unlocked

Mission Phases: 1: Ascent

Current Mission Phase Time

Start: -300  
End: 780  
Unit: S

Add OTI Remove OTI

Operational Time Interval(s) for Failure of Required Function

OTI	Start	End	Unit
Operational Time Interval 1	0.00	510.00	S
Operational Time Interval 2	510.00	780.00	S

**Mission Phase Editor**

Mission Phase(s): 1: Ascent

Phase Information

Phase Name: Ascent

Start Time: -6 Unit: S

End Time: 5.14E+2

Add Phase Delete Phase

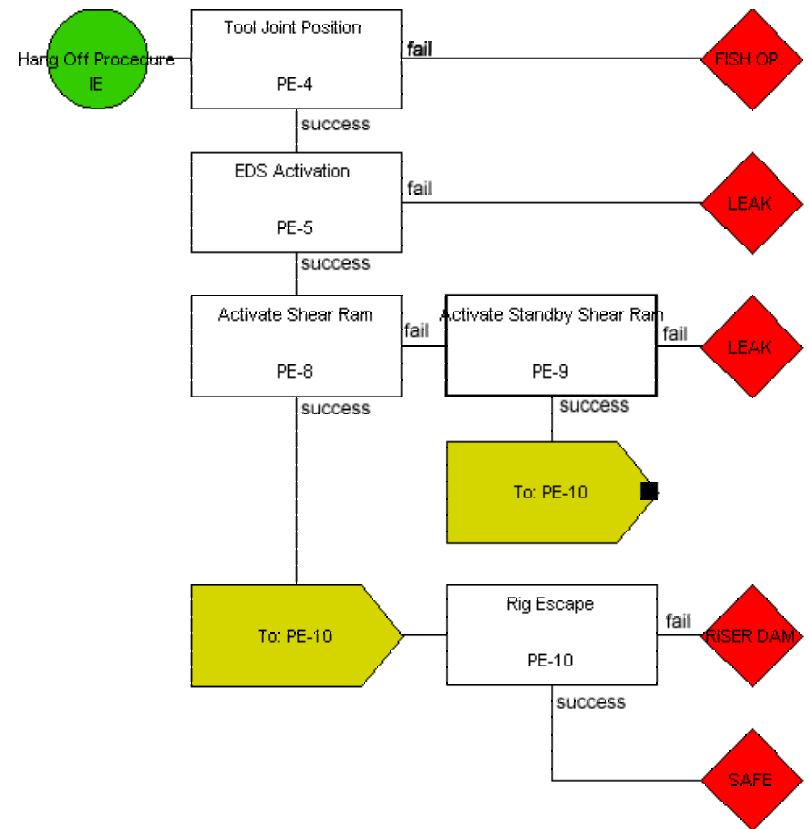
Update

Print... Save Cancel



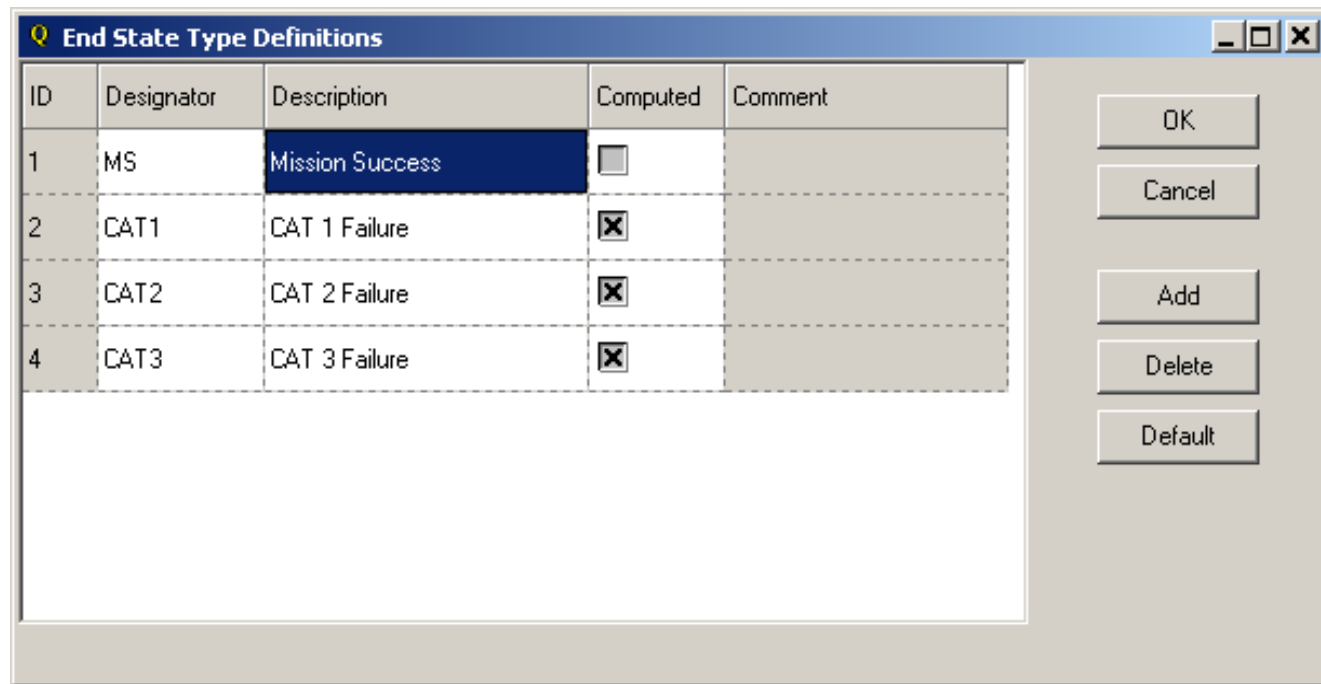
# Event Sequence Diagram

- Initiators are starting point of risk scenarios
  - E.g. maintenance operation
- Pivotal event are major events describing determining outcome
  - E.g. procedural steps
- End states are used to classify outcome of scenarios



# User-Definable End States

- Number and type of end states can be tailored to specific problem needs

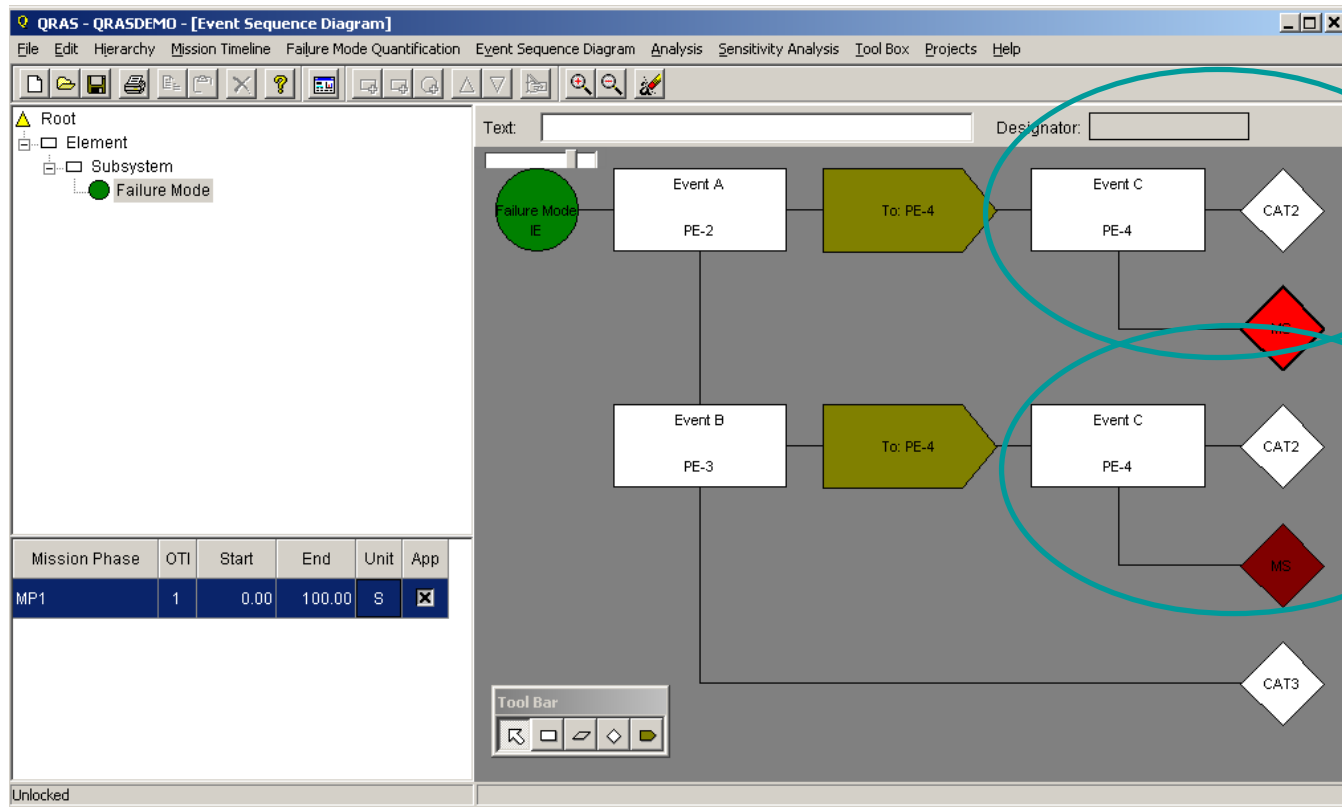


ID	Designator	Description	Computed	Comment
1	MS	Mission Success	<input type="checkbox"/>	
2	CAT1	CAT 1 Failure	<input checked="" type="checkbox"/>	
3	CAT2	CAT 2 Failure	<input checked="" type="checkbox"/>	
4	CAT3	CAT 3 Failure	<input checked="" type="checkbox"/>	

Buttons: OK, Cancel, Add, Delete, Default

# ESD Transfer Points

- ESD portions can be reused when scenarios can be combined



# Assigning Quantification Models

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- Type of the quantification model can be:
  - Instantaneous
  - Success/Failure Type
  - Time Based
  - Fault Tree

# Quantification of Events

- Uncertainty distributions are used to define the probabilities of events

**Quantification Model Selection [#0047 v 01-05]**

Name: progress-air-vlv-e2  
Designator: p-air-vlv2

Select Type of Event / Quantification Model:

**Demand Based**  
Instantaneous (at time  $t_0$ )

☐ Time  $t_0 =$  0.00 S  
☐ Time  $t_0$  not specified

☐ Success/Failure - viewed over entire time interval

**Time Based**  
☒ Time-Distributed

Reliability Function (Exponential)

Duration: 2.160E+3 Unit of Duration: H

OK Cancel

**Time Distributed / Reliability Function (Exponential)**

Name: progress-air-vlv-e2  
Designator: p-air-vlv2

Documentation...

Select Distribution for lambda: Lognormal

Mode of Input: Mean/Error Factor

Mean: 1.440041E-6  
Error Factor: 3.740451

$R(t) = e^{-\lambda t}$  Lambda unit: 1 / H

**Uncertainty on Lambda**

CDF

Parameters

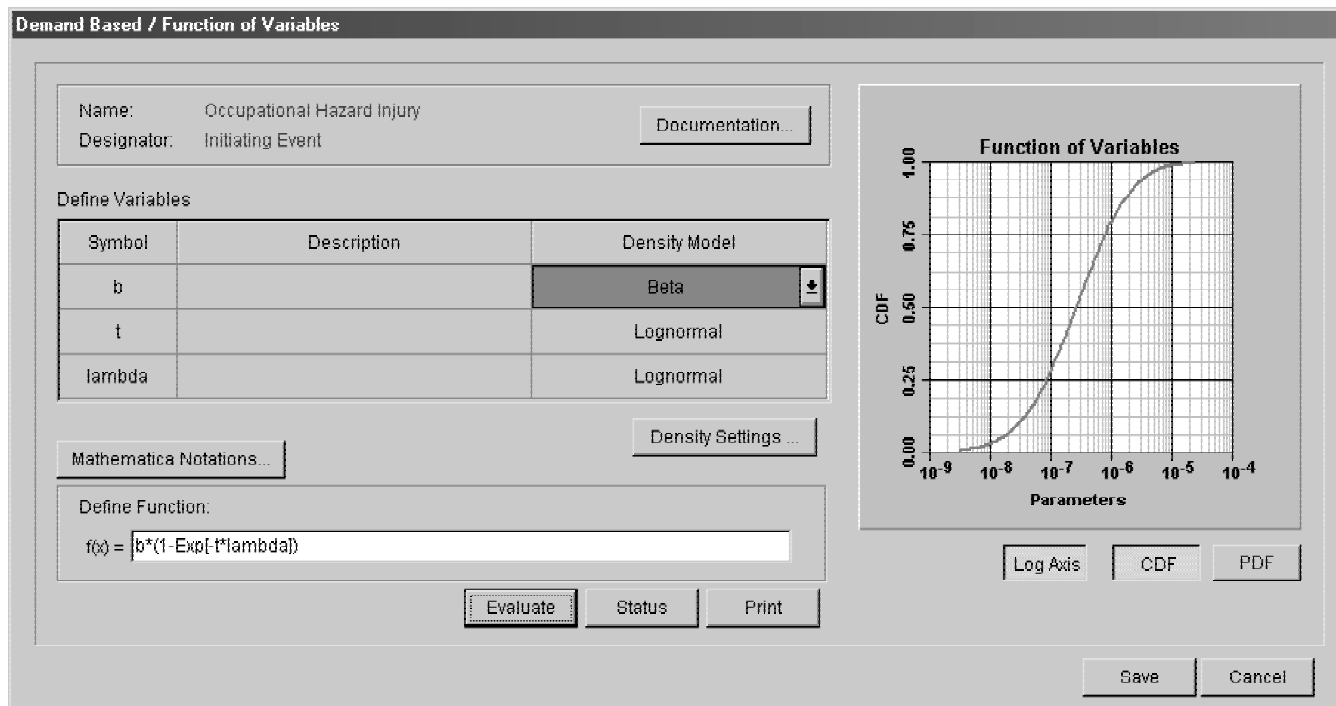
Evaluate Status Print

Log Axis CDF PDF

Save Cancel

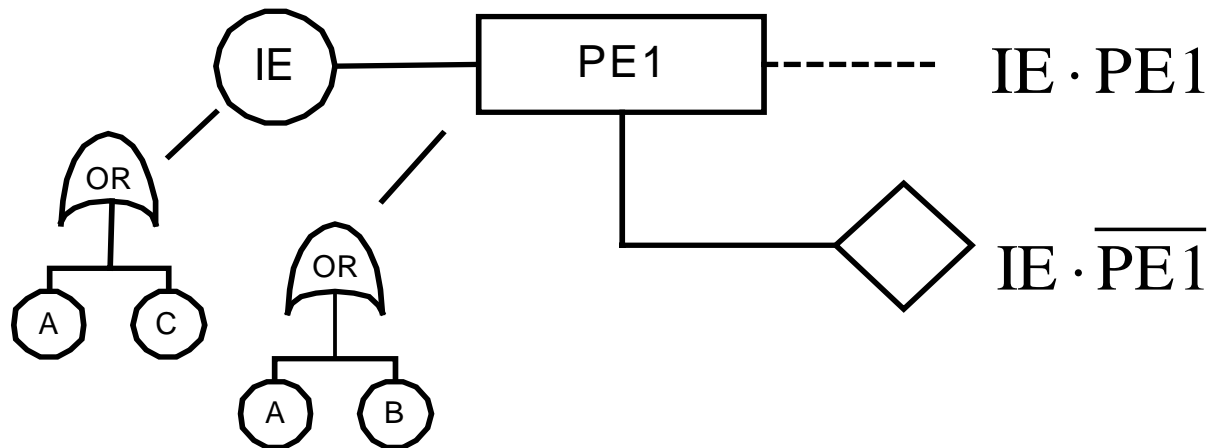
# Link with External Tools

- Flexible definition of models through link with **Mathematica**



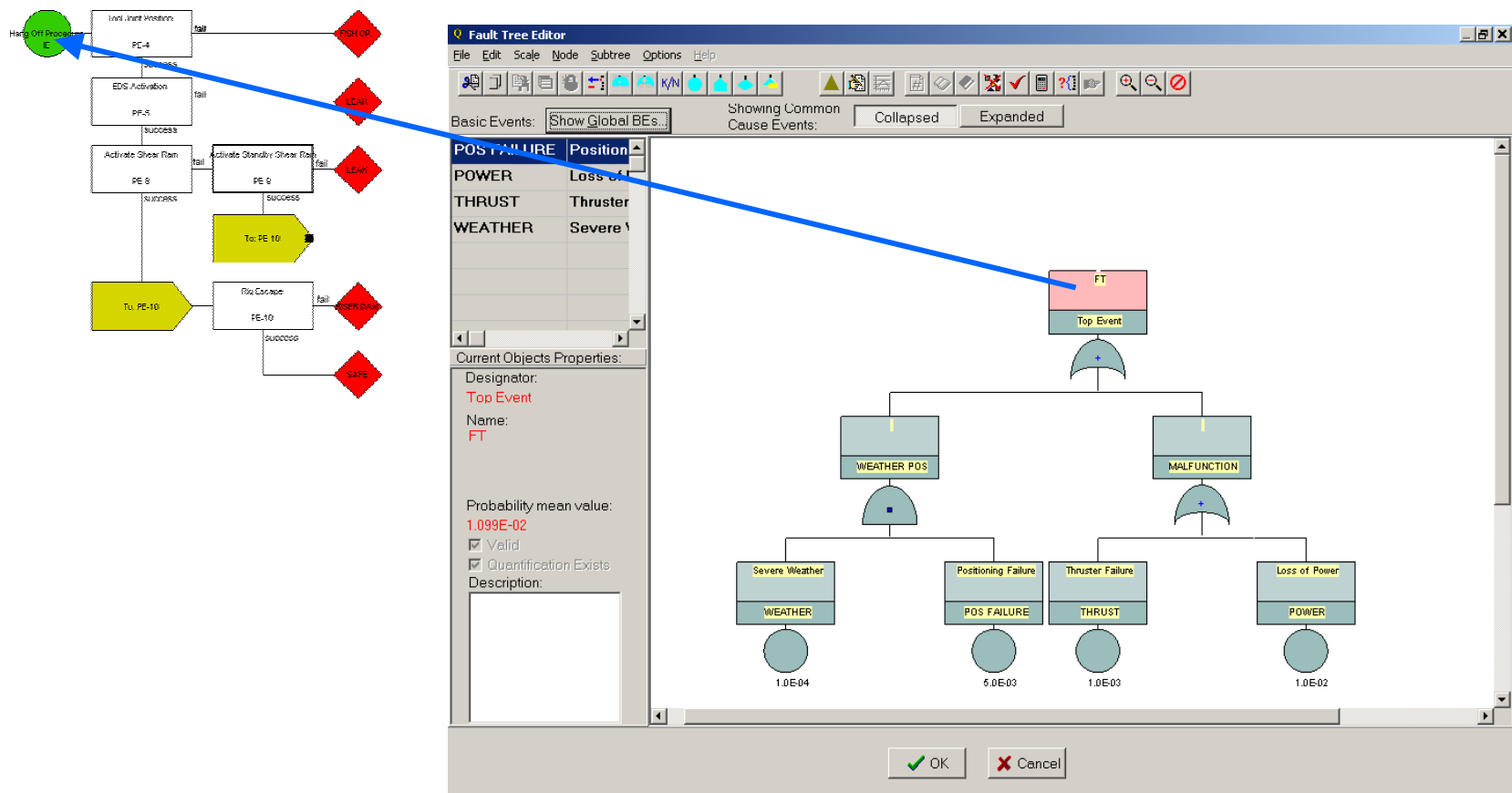
# Use of Fault Trees for Quantification

Initiating Events and Pivotal Events can be quantified using Fault Trees



# Adding Detail to ESD Nodes

- Decomposition of events by means of fault trees





# Solving and Analyzing Fault Trees

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- Fault Trees can be solved for the point estimate probability at any gate level.
- Fault Tree cut sets can be computed at any gate level.
- Fault Tree uncertainty analysis can be performed at the top event level, after solving the top event.

# Binary Decision Diagrams in QRAS

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- Algorithms to perform analyses have been implemented using **Binary Decision Diagram** (BDD) techniques
- Cut-sets and event/scenario probabilities are derived from the BDDs
- Now regarded most powerful approach for fault tree analysis

# Advantages of BDDs

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- BDD-based algorithms offer advantages in terms of accuracy and efficiency:
  - ‘Efficient manipulation of logic’: extremely fast cut-set identification
  - ‘Straightforward treatment of incoherent logic’: consideration of negated fault trees during scenario analysis
  - ‘Exact quantification’: no need to use rare-event type approximations

# Size of BDD Encoding of Cut Sets

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- There is no strong relationship between number of cuts and the amount of memory to store the BDD-type encoding
- Similarly, no strong relationship between number of cuts and the computation time

# Cut-Set Identification in QRAS

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- QRAS could possibly identify billions of cuts within seconds
- QRAS guards against attempts to extract too many cuts
  - Constructs the BDD encoding
  - Compares number of cuts against user-specified threshold
  - If below threshold, extracts, sorts, and displays cuts

# Truncated Cut-Set Identification

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- The search for cut-sets can be limited to significant cuts
- Only identify cuts with specified
  - Maximum order: number of basic events
  - Minimum probability: product of event probabilities
- Takes place during conversion of the BDD

# Cut-Set Identification Performance

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- Computation time for some real fault trees
  - In seconds, on a 500MHz Pentium 3, 256MB RAM

MAX ORDER	MIN PROB	# CUTS	TIME
-	-	33,983,088	8
6	-	21,802	1
9	-	440,093	13
12	-	3,009,332	300
-	1.00E-12	6,963	1
-	1.00E-18	268,381	18
6	1.00E-12	4,601	1
9	1.00E-18	179237	20

# Cut-Set Identification Performance

	MAX ORDER	MIN PROB	# CUTS	TIME
FAULT TREE 2	-	-	>1 billion	1
	4	-	2546	1
	6	-	15,542,373	15
	9	-	-	>1 hour
	-	1.00E-06	12914	1
	-	1.00E-09	880429	7
	-	1.00E-12	13,740,522	150
	4	1.00E-06	0	1
	6	1.00E-12	2,408,779	60
FAULT TREE 3	-	-	4,181,090	1
	6	-	117,394	1
	9	-	1,073,301	2
	12	-	3,013,018	9
	-	1.00E-12	9,088	1
	-	1.00E-18	123,020	1
	6	1.00E-12	8,806	1
	9	1.00E-18	118837	3



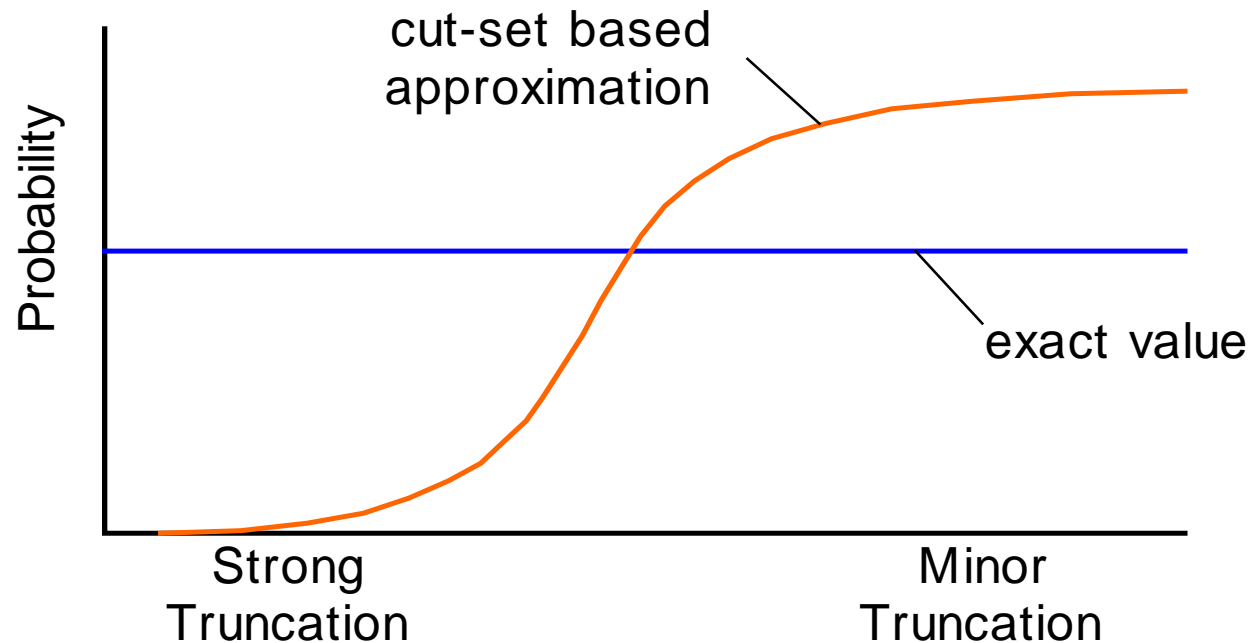
# Example: Comparison of Quantification

- Table illustrates varying impact of approximation and truncation in practical cases

	BDD	CUT-SET BASED APPROXIMATION			
		1.00E-08	1.00E-12	1.00E-15	NONE
1	6.53E-08	0.00E+00	6.66E-08	6.71E-08	6.71E-08
2	1.73E-05	1.59E-05	1.94E-05	1.94E-05	1.94E-05
3	3.97E-09	0.00E+00	3.64E-09	5.61E-09	-
4	2.86E-06	1.15E-06	9.66E-06	-	-
5	1.94E-05	2.26E-05	2.29E-06	2.29E-05	-
6	5.94E-07	3.07E-07	1.23E-06	1.25E-06	-
7	5.41E-06	5.76E-06	7.37E-06	7.13E-06	-
8	3.19E-06	3.90E-06	3.90E-06	4.54E-06	-
9	3.48E-10	0.00E+00	3.25E-10	5.29E-10	-
10	4.01E-07	4.50E-07	9.40E-07	9.48E-07	-

# Cut-Set Truncation and Quantification

- Truncation during cut-set identification does not affect the quantification
  - Quantification derived directly from BDD

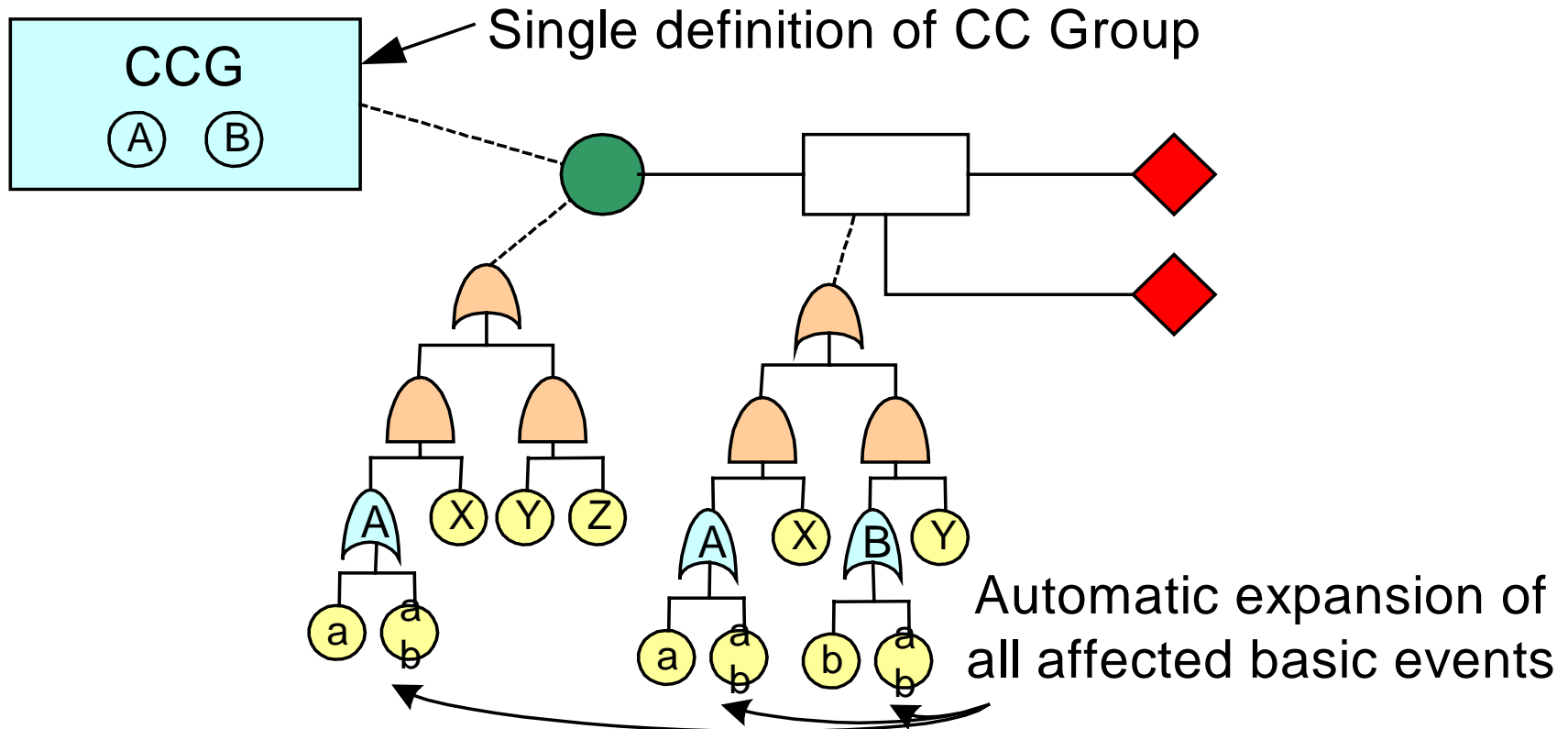


# Fault Tree Uncertainty

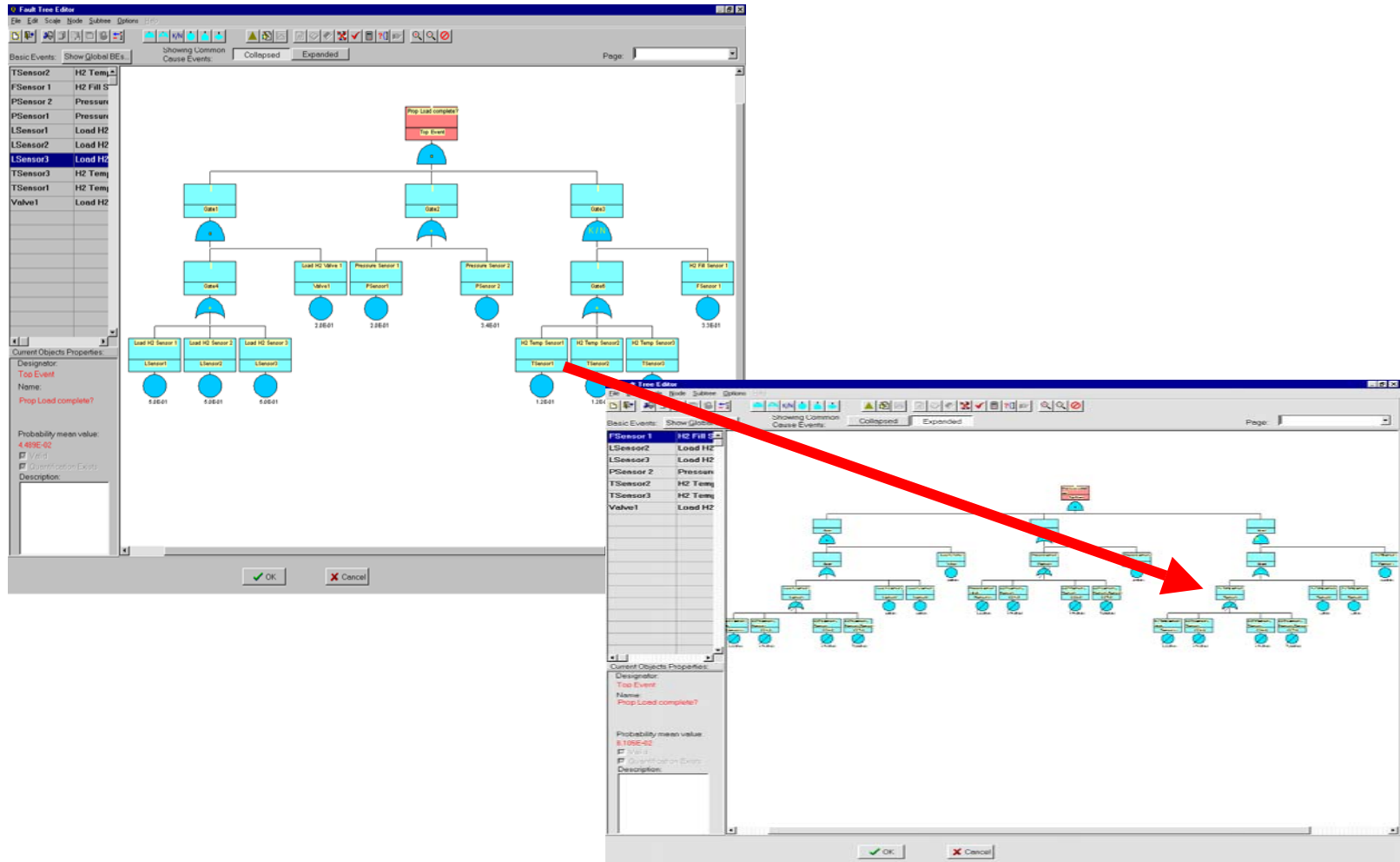
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- Fault Tree Uncertainty Analysis consists of a Monte Carlo procedure in which the BDD probability is repeatedly evaluated
  - Event probabilities sampled from respective distributions
  - Outcomes used to construct distribution

# Common Cause Failure Modeling



# Common Cause Fault Tree Expansion



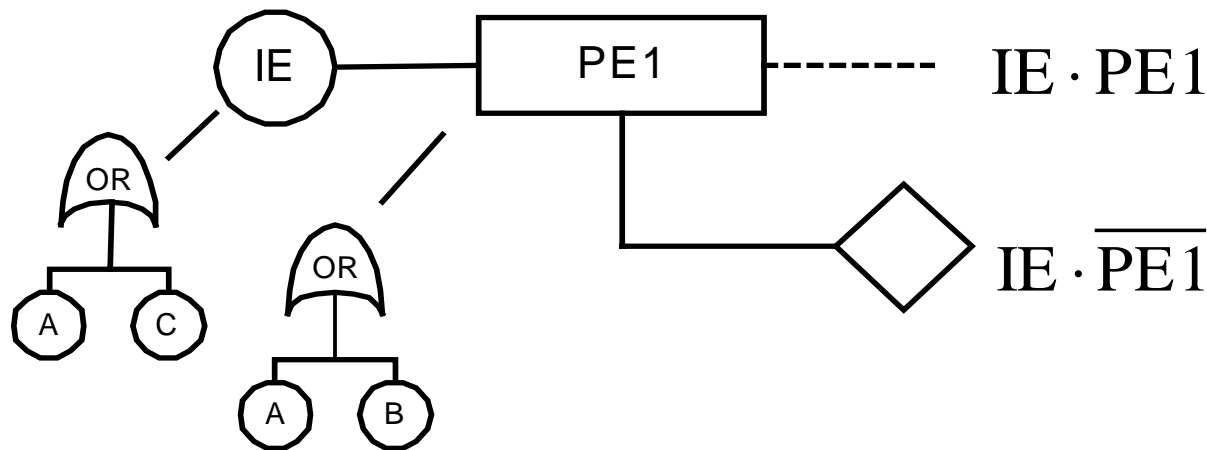
# Creating/Running an Analysis

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- All standard analyses are run from the **Analysis** top-of-screen menu option. Note that the pull-down menu for **Analysis** contains the following four options:
  - Create Baseline.
  - Create New Analysis.
  - View Prior Analysis Results.
  - Delete Baseline.

# Fault Tree Linking

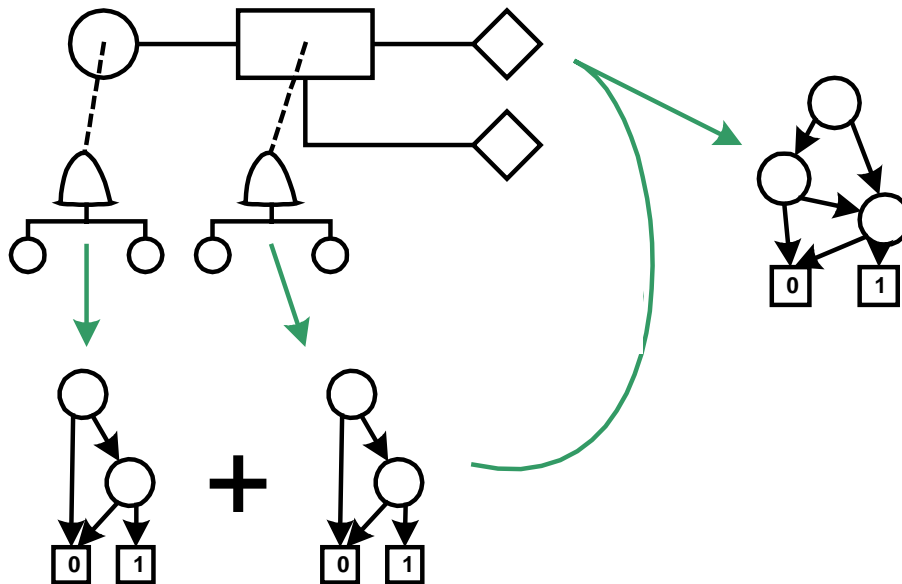
- Fault tree linking is the procedure in which the fault trees in an scenarios are logically combined



- Outcome is a Boolean function describing conditions under which a scenario is realized

# Fault Tree Linking cont...

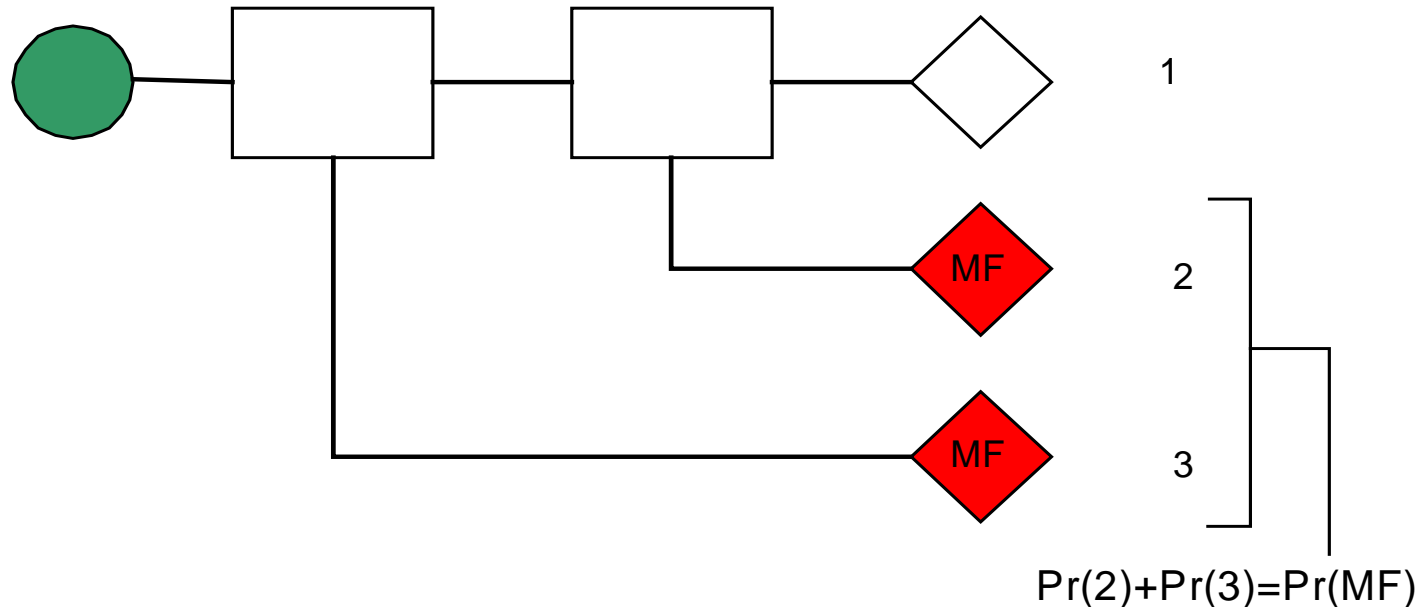
- Fault tree linking is achieved by combining fault tree BDD according to the logic of the event sequence diagram



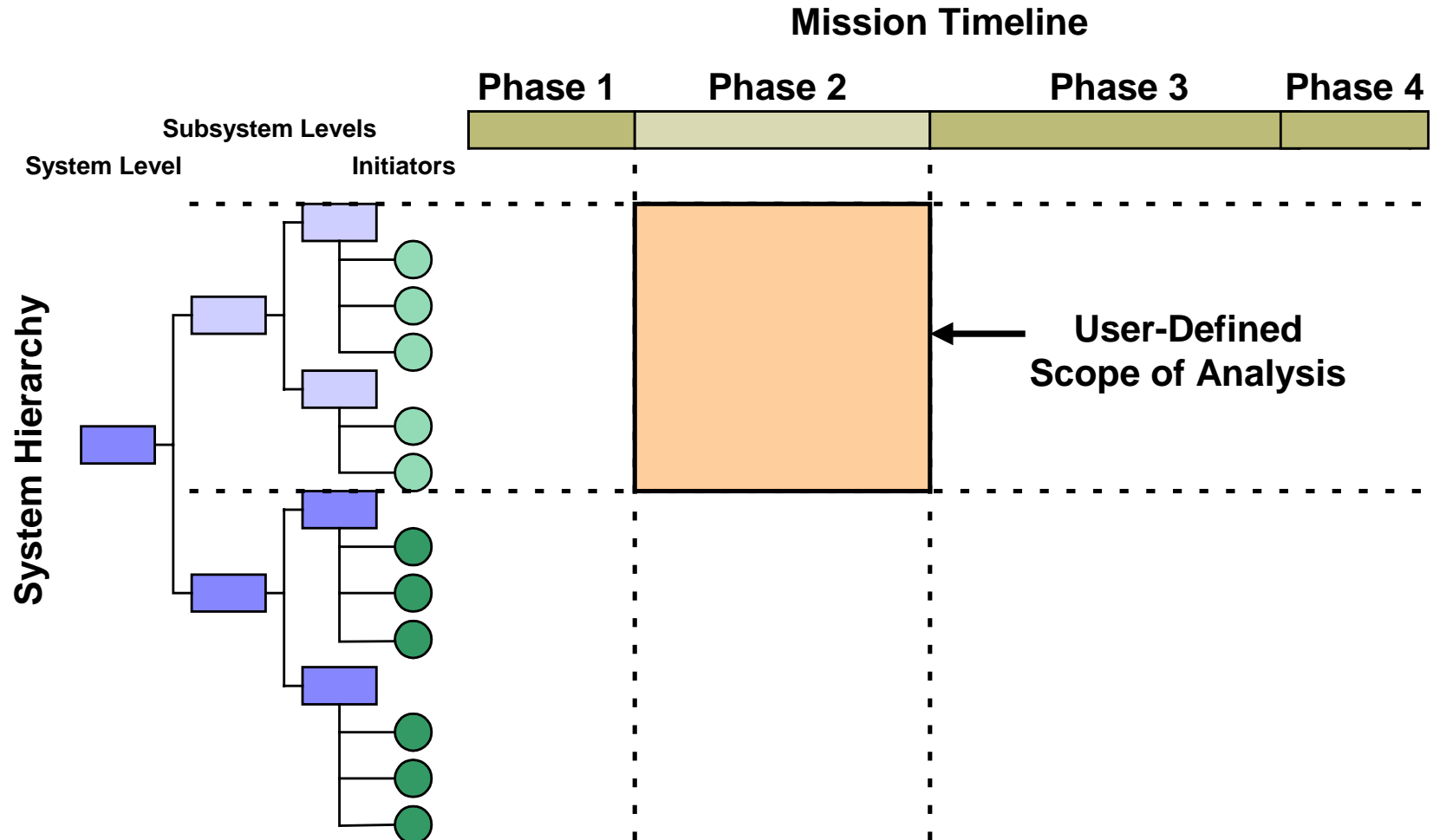


# Quantification of End State Types

- Scenarios in an ESD are mutually exclusive
- End state probability found through summation

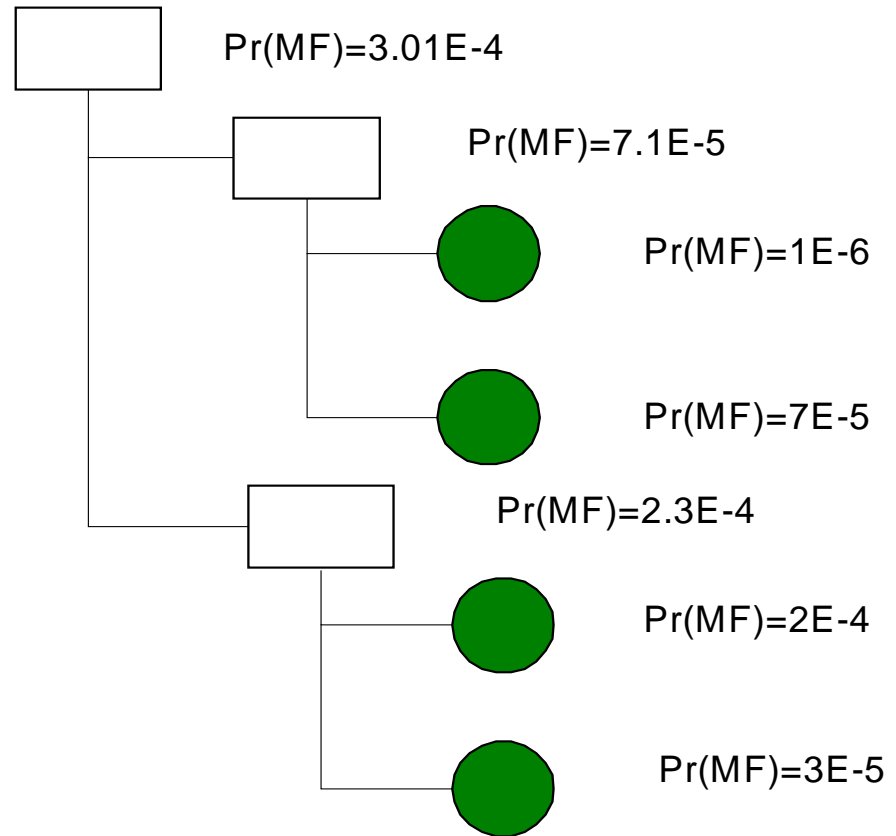


# Analysis Scope



# Aggregation in System Hierarchy

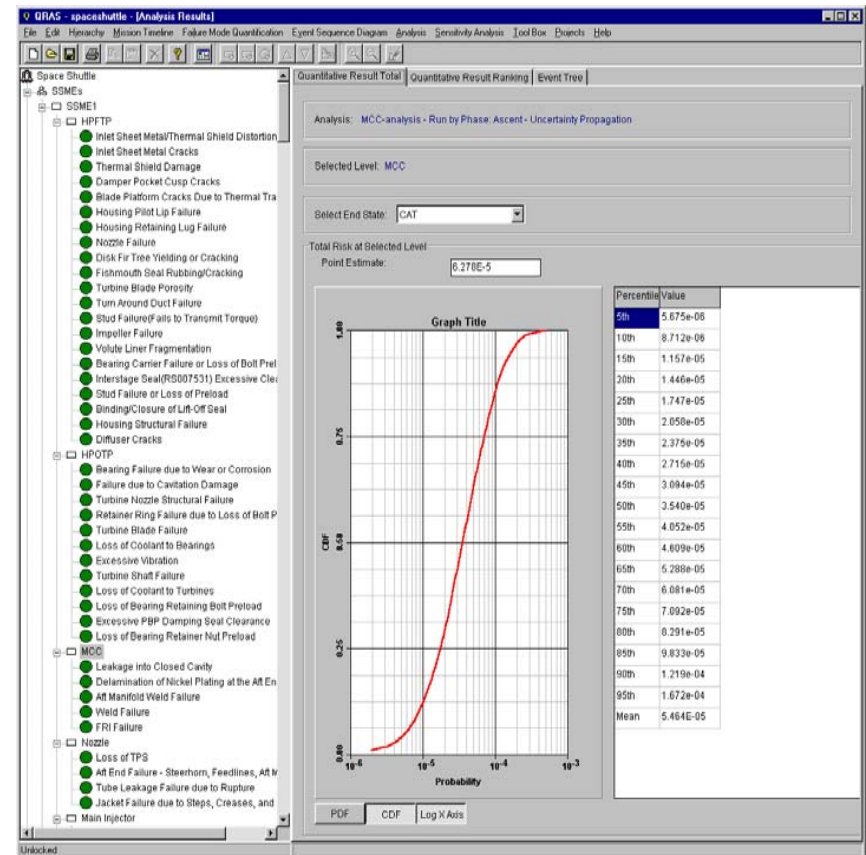
- Summation of probabilities by end state
- Assumption of independence between initiating events



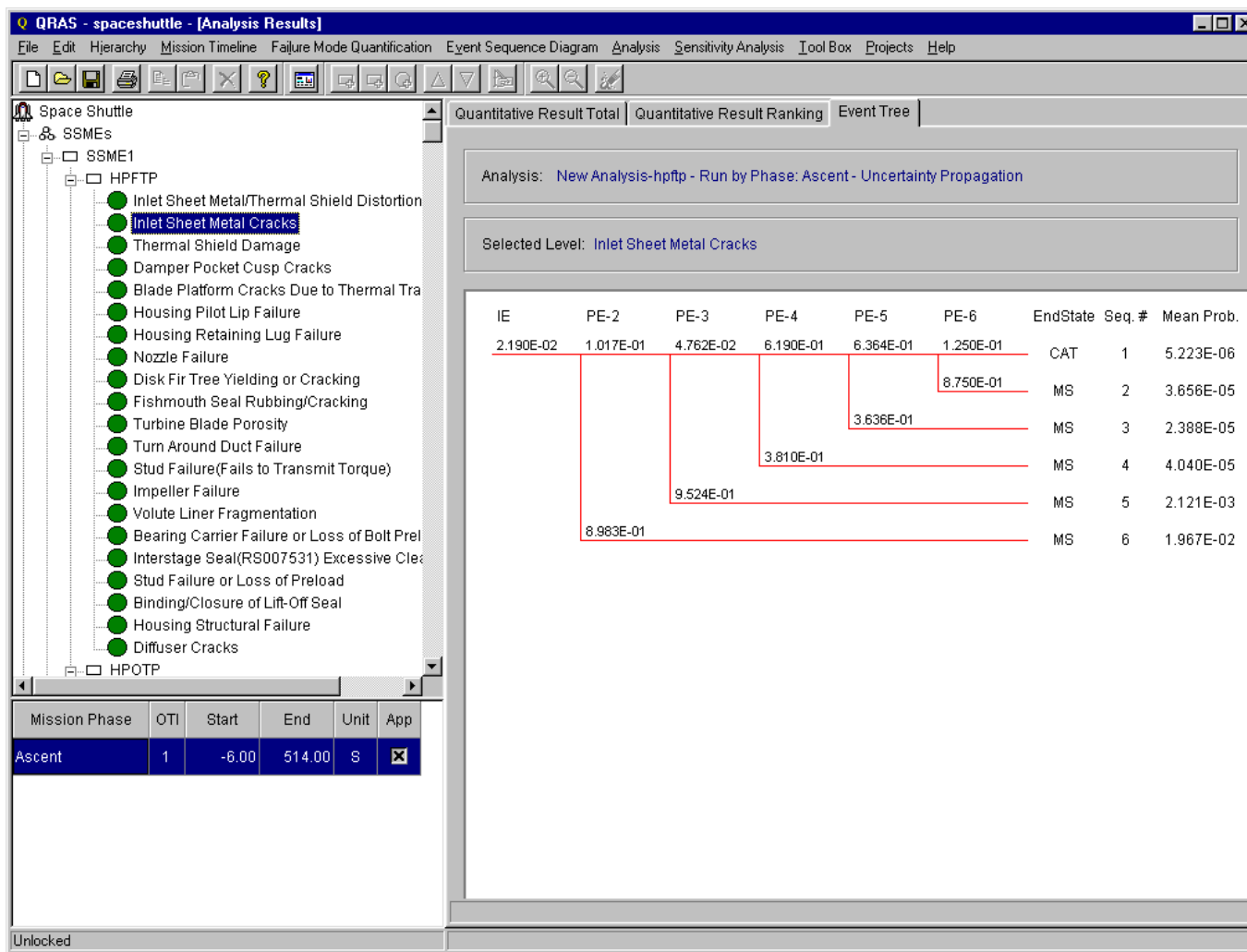
$$\Pr(MF) = \Pr(MF_1) + \Pr(MF_2) - \Pr(MF_1) \cdot \Pr(MF_2)$$

# Viewing Aggregation Results

- If the Baseline and Analysis were created for full uncertainty propagation, the end state uncertainty results will be aggregated and shown.



# Event Tree



# Viewing Results Ranking

QRAS - spaceshuttle - [Analysis Results]

File Edit Hierarchy Mission Timeline Failure Mode Quantification Event Sequence Diagram Analysis Sensitivity Analysis Tool Box Projects Help

Space Shuttle

- SSMEs
  - SSME1
    - HPFTP
      - Inlet Sheet Metal/Thermal Shield Distortion
      - Inlet Sheet Metal Cracks
      - Thermal Shield Damage
      - Damper Pocket Cusp Cracks
      - Blade Platform Cracks Due to Thermal Tra
      - Housing Pilot Lip Failure
      - Housing Retaining Lug Failure
      - Nozzle Failure
      - Disk Fir Tree Yielding or Cracking
      - Fishmouth Seal Rubbing/Cracking
      - Turbine Blade Porosity
      - Turn Around Duct Failure
      - Stud Failure(Fails to Transmit Torque)
      - Impeller Failure
      - Volute Liner Fragmentation
      - Bearing Carrier Failure or Loss of Bolt Preload
      - Interstage Seal(RS007531) Excessive Clea
      - Stud Failure or Loss of Preload
      - Binding/Closure of Lift-Off Seal
      - Housing Structural Failure
      - Diffuser Cracks
    - HPOTP
      - Bearing Failure due to Wear or Corrosion
      - Failure due to Cavitation Damage
      - Turbine Nozzle Structural Failure
      - Retainer Ring Failure due to Loss of Bolt P
      - Turbine Blade Failure
      - Loss of Coolant to Bearings
      - Excessive Vibration
      - Turbine Shaft Failure
      - Loss of Coolant to Turbines
      - Loss of Bearing Retaining Bolt Preload

Quantitative Result Total Quantitative Result Ranking Event Tree

Analysis: New Analysis-hpftp - Run by Phase: Ascent - Uncertainty Propagation

Selected Level: HPFTP

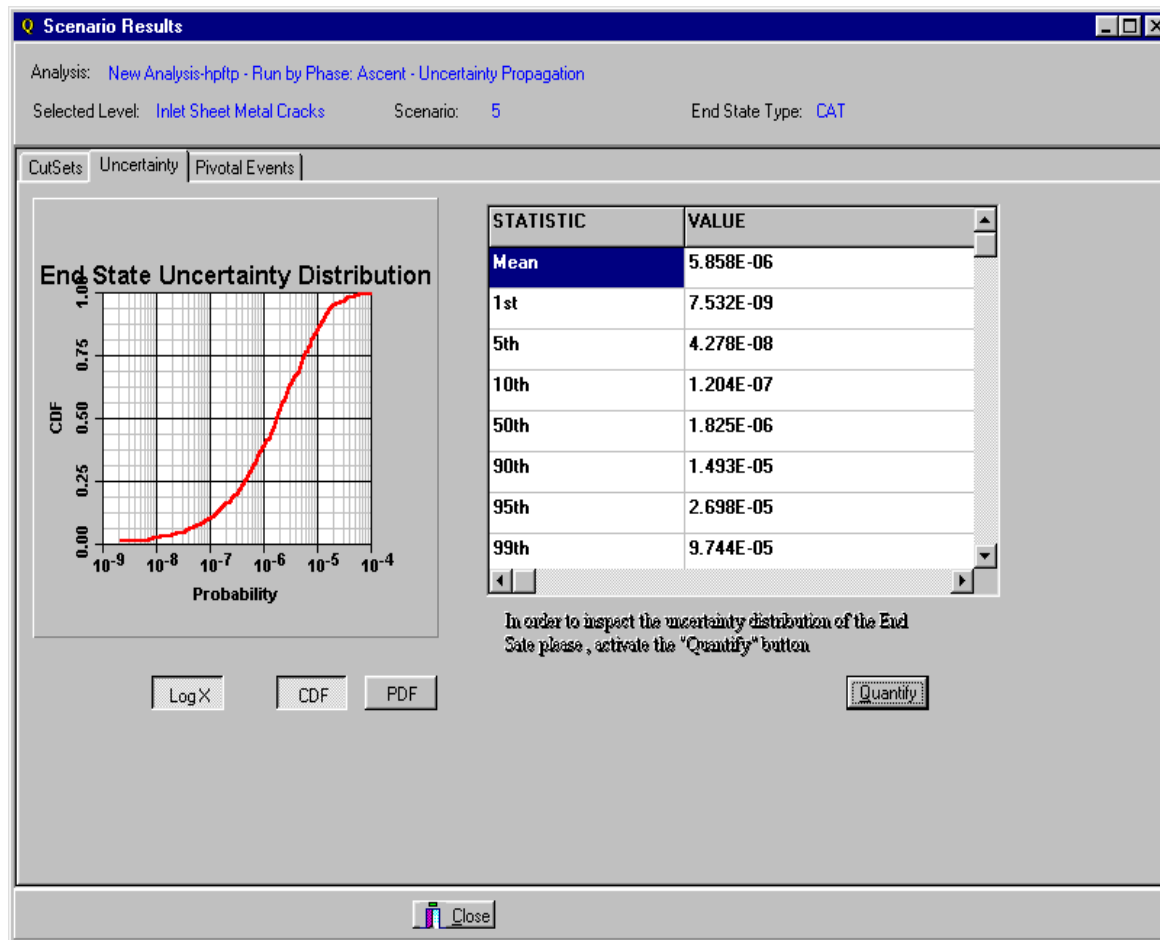
Select End State: CAT Details...

☒ Ranking by Scenario Probability  
☐ Ranking per Initiating Event / Failure Mode

Scenario Rank	Initiating Event	Scenario Probability	% of Risk Contribution
1	Turbine Blade Porosity: Ascent[1]	7.365e-05	35.61
2	Housing Retaining Lug Failure: Asce	2.907e-05	14.06
3	Stud Failure or Loss of Preload: Asce	1.696e-05	8.20
4	Housing Structural Failure: Ascent[1]	1.494e-05	7.22
5	Turn Around Duct Failure: Ascent[1]	9.484e-06	4.59
6	Housing Structural Failure: Ascent[1]	9.151e-06	4.42
7	Housing Structural Failure: Ascent[1]	6.952e-06	3.36
8	Housing Pilot Lip Failure: Ascent[1]	6.884e-06	3.33
9	Bearing Carrier Failure or Loss of Bo	5.937e-06	2.87
10	Damper Pocket Cusp Cracks: Ascent	5.362e-06	2.59
11	Inlet Sheet Metal Cracks: Ascent[1]	5.223e-06	2.53
12	Fishmouth Seal Rubbing/Cracking: A	4.003e-06	1.94
13	Stud Failure(Fails to Transmit Torqu	3.634e-06	1.76
14	Interstage Seal(RS007531) Excessiv	2.932e-06	1.42
15	Fishmouth Seal Rubbing/Cracking: A	2.604e-06	1.26
16	Fishmouth Seal Rubbing/Cracking: A	2.431e-06	1.18
17	Nozzle Failure: Ascent[1]	1.915e-06	0.93

Unlocked

# Viewing Scenario Details



# Sensitivity Analysis

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- A sensitivity analysis, also called a “**what if**” analysis, allows the user to:
  - Change quantifications of failure modes or ESD pivotal events.
  - Remove failure modes or subsystems.
  - Add failure modes or entire subsystems.
- The sensitivity analysis changes are not permanently stored.



# Sensitivity Analysis Results Screen

